



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/11/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/11/2014 Foreign Exchange Future			10.99050		10.92550			0.00	0	0
\$ / R On 26/11/2014 Foreign Exchange Future			10.99050		10.92550			0.00	0	0
\$ / R On 27/11/2014 Foreign Exchange Future			10.99130		10.92700			0.00	0	0
\$ / R On 28/11/2014 Foreign Exchange Future			10.99210		10.92840			0.00	0	0
\$ / R On 02/12/2014 Foreign Exchange Future			10.99790		10.93420			0.00	0	201
\$ / R On 10/12/2014 Foreign Exchange Future			11.01210		10.94840			0.00	0	800
\$ / R On 11/12/2014 Foreign Exchange Future			11.01400		10.95030			0.00	0	4,000
\$ / R On 12/12/2014 Foreign Exchange Future			11.01590		10.95210			222,752,513.90	20,221	955,606
\$ / R On 15/12/2014 Foreign Exchange Future			11.02150		10.95760			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.02910		10.96490			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.03660		10.97230			0.00	0	440
\$ / R On 28/01/2015 Foreign Exchange Future			11.10520		11.04000			0.00	0	3,182
\$ / R On 25/02/2015 Foreign Exchange Future			11.15630		11.09020			0.00	0	2,421
\$ / R On 26/02/2015 Foreign Exchange Future			11.15810		11.09210			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.16000		11.09400			0.00	0	1,263
\$ / R On 16/03/2015 Foreign Exchange Future			11.19260		11.12640			41,132,805.00	3,675	128,141
\$ / R On 27/03/2015 Foreign Exchange Future			11.21370		11.14730			0.00	0	2,435
\$ / R On 01/04/2015 Foreign Exchange Future			11.22330		11.15680			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.27510		11.20820			0.00	0	2,450
\$ / R On 27/05/2015 Foreign Exchange Future			11.33070		11.26340			0.00	0	1,375
\$ / R On 12/06/2015 Foreign Exchange Future			11.36120		11.29370			9,770,632.00	860	29,379

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Future			11.38800		11.32020			0.00	0	1,386
\$ / R	On	29/07/2015	Foreign Exchange Future			11.45100		11.38270			0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Future			11.50640		11.43770			0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Future			11.54160		11.47260			0.00	0	4,785
\$ / R	On	28/09/2015	Foreign Exchange Future			11.56890		11.49980			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			11.62750		11.55810			0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Future			11.68220		11.61240			0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Future			11.71520		11.64590			0.00	0	30,000
\$ / R	On	21/12/2015	Foreign Exchange Future			11.73590		11.66690			0.00	0	0
Total \$ / R Future											273,655,950.90	24,756	1,167,864
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Call			135.03950	191.563	17.46	0.00	0	0
\$ / R	On	25/11/2014	Foreign Exchange Option	10.80	Put			9.53950	1.063	17.46	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Call			0.03270	0.000	41.17	0.00	0	500
\$ / R	On	25/11/2014	Foreign Exchange Option	13.61	Put			2,684.53270	2,619.500	41.17	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Call			0.02470	0.023	30.01	0.00	0	500
\$ / R	On	26/11/2014	Foreign Exchange Option	11.85	Put			924.52470	859.523	30.01	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Call			22.27760	25.436	11.81	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.02	Put			116.77760	54.936	11.81	0.00	0	4,000
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Call			6.71810	4.763	14.37	0.00	0	0
\$ / R	On	26/11/2014	Foreign Exchange Option	11.15	Put			231.21810	164.263	14.37	0.00	0	500
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Call			5.31870	5.663	14.95	0.00	0	11,000
\$ / R	On	27/11/2014	Foreign Exchange Option	11.20	Put			278.31870	214.363	14.95	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Call			51.64140	77.476	11.75	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	10.95	Put			73.24140	35.376	11.75	70,752.20	2,000	2,000
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Call			4.39720	5.492	15.06	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	11.25	Put			325.99720	263.392	15.06	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Call			2,628.40000	2,692.100	17.12	0.00	0	0
\$ / R	On	28/11/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	17.12	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Call			10.31630	12.393	12.59	0.00	0	0
\$ / R	On	02/12/2014	Foreign Exchange Option	11.24	Put			316.11630	254.493	12.59	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Call			213.24940	261.070	11.80	0.00	0	0
\$ / R	On	10/12/2014	Foreign Exchange Option	10.78	Put			44.84940	28.970	11.80	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Call			65.28360	81.067	11.23	0.00	0	0
\$ / R	On	11/12/2014	Foreign Exchange Option	11.07	Put			184.98360	137.067	11.23	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Call			1,952.11500	2,015.912	24.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.00	Put			0.01500	0.012	24.37	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Call			1,862.12080	1,925.916	23.67	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.09	Put			0.02080	0.016	23.67	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Call			1,452.19760	1,515.970	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.50	Put			0.09760	0.070	20.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Call			1,392.22390	1,455.987	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.56	Put			0.12390	0.087	20.00	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call			2,402.10020	2,465.900	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put			0.00020	0.000	23.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Call			1,172.40650	1,236.105	18.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	9.78	Put			0.30650	0.205	18.28	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Call			1,072.56050	1,136.208	17.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.88	Put			0.46050	0.308	17.50	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Call			1,512.17710	1,575.956	20.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.44	Put			0.07710	0.056	20.94	0.00	0	11,976
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			902.97470	966.532	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			0.87470	0.632	16.16	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Call			853.16770	916.687	15.76	0.00	0	2,995
\$ / R	On	12/12/2014	Foreign Exchange Option	10.10	Put			1.06770	0.787	15.76	0.00	0	6,581
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			1,352.24550	1,416.001	19.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			0.14550	0.101	19.69	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Call			615.10330	678.289	13.86	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.34	Put			3.00330	2.389	13.86	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Call			605.24500	668.408	13.78	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.35	Put			3.14500	2.508	13.78	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Call			952.82020	1,016.410	16.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.00	Put			0.72020	0.510	16.55	0.00	0	38,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Call			575.71690	638.804	13.54	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.38	Put			3.61690	2.904	13.54	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Call			556.07520	619.104	13.39	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.40	Put			3.97520	3.204	13.39	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Call			654.60390	717.872	14.18	0.00	0	2,326
\$ / R	On	12/12/2014	Foreign Exchange Option	10.30	Put			2.50390	1.972	14.18	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Call			507.89510	570.012	12.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.45	Put			5.79510	4.112	12.99	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Call			469.85840	531.290	12.84	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.49	Put			7.75840	5.390	12.84	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Call			595.39420	658.533	13.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.36	Put			3.29420	2.633	13.70	0.00	0	2,490
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Call			441.69640	502.482	12.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.52	Put			9.59640	6.582	12.72	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Call			413.90610	473.912	12.61	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.55	Put			11.80610	8.012	12.61	0.00	0	3,283
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Call			517.47960	579.811	13.07	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.44	Put			5.37960	3.911	13.07	0.00	0	2,491
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Call			342.07740	399.228	12.31	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.63	Put			19.97740	13.328	12.31	0.00	0	2,359
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Call			282.74960	336.295	12.04	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.70	Put			30.64960	20.395	12.04	0.00	0	22,902
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Call			460.43330	521.663	12.80	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.50	Put			8.33330	5.763	12.80	0.00	0	44,450
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Call			250.71220	301.676	11.89	0.00	0	3,499
\$ / R	On	12/12/2014	Foreign Exchange Option	10.74	Put			38.61220	25.776	11.89	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			242.94430	293.201	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			40.84430	27.301	11.85	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Call			368.57650	426.942	12.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.60	Put			16.47650	11.042	12.42	0.00	0	10,558

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			205.68850	252.049	11.66	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			53.58850	36.149	11.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Call			198.57480	244.085	11.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.81	Put			56.47480	38.185	11.62	0.00	0	6,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Call			258.58020	310.226	11.93	0.00	0	6,524
\$ / R	On	12/12/2014	Foreign Exchange Option	10.73	Put			36.48020	24.326	11.93	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Call			184.70320	228.448	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.83	Put			62.60320	42.548	11.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Call			171.32560	213.221	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.85	Put			69.22560	47.321	11.47	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Call			220.26260	268.253	11.74	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.78	Put			48.16260	32.353	11.74	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Call			140.15180	177.106	11.28	0.00	0	13,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.90	Put			88.05180	61.206	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Call			123.07860	156.898	11.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.93	Put			100.97860	70.998	11.17	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Call			191.57860	236.217	11.59	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.82	Put			59.47860	40.317	11.59	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Call			112.39980	144.084	11.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.95	Put			110.29980	78.184	11.09	0.00	0	27,500
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Call			108.04190	137.880	11.06	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.96	Put			115.94190	81.980	11.06	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Call			164.82690	205.769	11.44	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	10.86	Put			72.72690	49.869	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Call			78.04630	96.993	11.12	0.00	0	15,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.04	Put			165.94630	121.093	11.12	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Call			71.79760	89.115	11.22	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.06	Put			179.69760	133.215	11.22	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Call			117.66870	150.423	11.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	10.94	Put			105.56870	74.523	11.13	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Call			63.26410	78.316	11.38	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.09	Put			201.16410	152.416	11.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Call			60.63210	74.977	11.44	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.10	Put			208.53210	159.077	11.44	0.00	0	4,505
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Call			91.99750	114.485	10.91	0.00	0	37,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.00	Put			139.89750	98.585	10.91	0.00	0	35,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Call			53.32680	65.696	11.60	0.00	0	11,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.13	Put			231.22680	179.796	11.60	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Call			48.92080	60.089	11.70	0.00	0	3,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.15	Put			246.82080	194.189	11.70	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Call			68.84380	85.382	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.07	Put			186.74380	139.482	11.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Call			31.60580	38.057	12.24	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.25	Put			329.50580	272.157	12.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Call			30.24410	36.330	12.29	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.26	Put			338.14410	280.430	12.29	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Call			58.09990	71.763	11.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	11.11	Put			215.99990	165.863	11.49	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Call			24.25320	28.754	12.55	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.31	Put			382.15320	322.855	12.55	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Call			22.20130	26.171	12.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.33	Put			400.10130	340.271	12.66	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Call			39.36060	47.916	11.97	0.00	0	2,931
\$ / R	On	12/12/2014	Foreign Exchange Option	11.20	Put			287.26060	232.017	11.97	0.00	0	750
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Call			17.02990	19.707	12.98	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.39	Put			454.92990	393.807	12.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Call			16.29440	18.794	13.03	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.40	Put			464.19440	402.894	13.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Call			25.34950	30.137	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.30	Put			373.24950	314.237	12.50	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Call			10.50370	11.695	13.57	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.50	Put			558.40370	495.794	13.57	0.00	0	600
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Call			8.32470	9.232	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.55	Put			606.22470	543.332	13.83	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Call			21.24070	24.966	12.71	0.00	0	7,300
\$ / R	On	12/12/2014	Foreign Exchange Option	11.34	Put			409.14070	349.066	12.71	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Call			5.74270	6.402	14.28	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.63	Put			683.64270	620.502	14.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Call			5.48320	6.118	14.34	0.00	0	10,558
\$ / R	On	12/12/2014	Foreign Exchange Option	11.64	Put			693.38320	630.218	14.34	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Call			12.51330	14.137	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.46	Put			520.41330	458.237	13.35	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Call			2.88320	3.285	15.13	0.00	0	4,500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.78	Put			830.78320	767.385	15.13	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Call			2.00870	2.329	15.58	0.00	0	38,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.86	Put			909.90870	846.429	15.58	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Call			6.30050	7.012	14.17	0.00	0	9,425
\$ / R	On	12/12/2014	Foreign Exchange Option	11.61	Put			664.20050	601.112	14.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Call			1.40730	1.668	16.03	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	11.94	Put			989.30730	925.768	16.03	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Call			1.34660	1.601	16.09	0.00	0	10,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.95	Put			999.24660	935.701	16.09	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Call			3.30570	3.745	14.96	0.00	0	1,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.75	Put			801.20570	737.845	14.96	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Call			1.03610	1.255	16.43	0.00	0	500
\$ / R	On	12/12/2014	Foreign Exchange Option	12.01	Put			1,058.93610	995.355	16.43	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Call			0.75070	0.882	16.94	0.00	0	7,841
\$ / R	On	12/12/2014	Foreign Exchange Option	12.10	Put			1,148.65070	1,084.982	16.94	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Call			1.68000	1.968	15.81	0.00	0	2,000
\$ / R	On	12/12/2014	Foreign Exchange Option	11.90	Put			949.58000	886.069	15.81	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Call			0.43580	0.488	18.33	0.00	0	1,130
\$ / R	On	12/12/2014	Foreign Exchange Option	12.30	Put			1,348.33580	1,284.588	18.33	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Call			0.27320	0.292	19.72	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.50	Put			1,548.17320	1,484.392	19.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Call			1.08210	1.307	16.37	0.00	0	5,000
\$ / R	On	12/12/2014	Foreign Exchange Option	12.00	Put			1,048.98210	985.407	16.37	0.00	0	598
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Call			0.10280	0.098	23.62	0.00	0	7,471
\$ / R	On	12/12/2014	Foreign Exchange Option	13.06	Put			2,108.00280	2,044.198	23.62	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Call			0.08720	0.080	24.98	0.00	0	41,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.24	Put			2,287.98720	2,224.180	24.98	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Call			0.44700	0.501	18.26	0.00	0	1,402
\$ / R	On	12/12/2014	Foreign Exchange Option	12.29	Put			1,338.34700	1,274.601	18.26	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Call			0.07720	0.086	28.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.60	Put			2,647.97720	2,584.186	28.45	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Call			0.07300	0.104	34.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.20	Put			3,247.97300	3,184.204	34.24	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Call			0.11200	0.108	23.20	0.00	0	36,000
\$ / R	On	12/12/2014	Foreign Exchange Option	13.00	Put			2,048.01200	1,984.208	23.20	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Call			0.07310	0.105	34.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.23	Put			3,277.97310	3,214.205	34.53	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Call			0.00830	0.016	35.21	0.00	0	900
\$ / R	On	12/12/2014	Foreign Exchange Option	14.84	Put			3,887.90830	3,824.116	35.21	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Call			0.08640	0.081	25.17	0.00	0	79,241
\$ / R	On	12/12/2014	Foreign Exchange Option	13.26	Put			2,307.98640	2,244.181	25.17	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call			2,952.10000	3,015.900	18.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.38	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call			2,502.10000	2,565.900	22.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put			0.00000	0.000	22.63	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call			2,452.10010	2,515.900	23.10	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put			0.00010	0.000	23.10	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Call			213.72560	259.848	11.24	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	10.80	Put			56.12560	38.348	11.24	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Call			56.56260	68.541	11.52	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	11.15	Put			248.96260	197.042	11.52	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Call			1.46040	1.837	15.62	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	11.99	Put			1,033.86040	970.337	15.62	0.00	0	0
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Call			0.08370	0.088	28.02	0.00	0	500
\$ / R	On	15/12/2014	Foreign Exchange Option	13.80	Put			2,842.48370	2,778.588	28.02	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			66.40240	79.775	11.68	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			261.50240	210.675	11.68	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			37.78780	44.468	12.52	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			392.88780	335.368	12.52	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			2,672.30000	2,736.600	18.14	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.14	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			66.61540	79.441	11.75	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			294.31540	242.841	11.75	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.18470	0.887	21.29	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			3,230.18470	3,165.687	21.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			2,740.04620	2,805.260	20.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.04620	0.060	20.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			341.34950	384.311	10.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			101.34950	79.111	10.57	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			150.07020	169.235	11.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			310.07020	264.035	11.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			410.42210	453.661	10.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			120.22210	97.361	10.57	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			14.22430	0.703	18.11	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,424.02430	3,344.403	18.11	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			230.52000	255.465	11.13	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			288.42000	247.365	11.13	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			2,792.35740	2,858.360	18.90	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.25740	0.260	18.90	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			209.49360	231.630	11.44	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			335.49360	291.630	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			839.39710	897.278	10.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			32.99710	24.678	10.67	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			680.18780	735.931	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			53.78780	43.331	10.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			525.58980	571.695	10.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.29020	0.357	19.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.69060	1.817	15.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,630.94200	1,696.593	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			4.54200	3.993	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			35.53580	35.015	18.34	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,959.13580	1,892.415	18.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,126.69020	3,192.957	19.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			3,100.45220	3,025.405	22.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.06180	0.017	24.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,873.66180	7,807.417	24.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			52.67430	54.112	16.71	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,506.27430	1,441.512	16.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,128.09060	2,194.417	15.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,534.84800	1,469.910	16.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			36.92180	36.545	18.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,910.52180	1,843.945	18.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			111.27800	118.925	13.95	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			834.87800	776.325	13.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			26.85220	18.005	22.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			967.89440	907.389	14.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			56.76740	58.715	16.43	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,430.36740	1,366.115	16.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			170.30890	185.037	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			543.90890	492.437	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			51.24800	52.510	16.82	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			575.37320	522.921	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			149.92300	162.309	12.96	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			623.52300	569.709	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			221.89300	242.483	11.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			395.49300	349.883	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			94.29440	99.989	14.55	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			467.71250	418.962	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			179.39070	195.159	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			512.99070	462.559	12.42	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			346.49880	382.919	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			210.09880	180.319	11.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			161.77320	175.521	12.73	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			214.83620	184.738	11.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			336.03390	371.819	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			219.63390	189.219	11.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			464.55330	507.596	10.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			128.15330	104.996	10.62	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			194.11250	211.562	12.18	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			131.67150	108.175	10.64	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			396.60010	435.948	10.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			170.20010	143.348	10.83	0.00	0	47,665
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			671.62200	727.244	10.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			55.22200	44.644	10.48	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			341.23620	377.338	11.02	0.00	0	15,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			99.18980	79.095	10.44	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			491.08500	535.487	10.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			114.68500	92.887	10.54	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,043.89960	1,104.206	10.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			17.49960	11.606	10.88	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			458.07150	500.774	10.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			484.75560	528.393	10.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			137.45560	114.693	10.72	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			21.54800	17.205	24.63	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,724.24800	3,653.505	24.63	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			288.86890	315.068	11.45	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			332.06890	291.768	11.45	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			92.00390	96.610	15.34	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			1,175.20390	1,113.310	15.34	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			29.19630	28.629	24.89	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,970.99630	3,903.529	24.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			555.52680	598.136	10.57	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			147.32680	123.036	10.57	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			616.80170	661.797	10.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			153.40170	131.097	10.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			35.42870	33.870	24.57	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			4,252.02870	4,183.170	24.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			495.75310	531.393	11.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			282.05310	250.193	11.29	0.00	0	1,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			364.01130	389.004	12.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			470.31130	427.804	12.15	0.00	0	7,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			547.14530	585.939	11.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			158.28930	135.470	10.58	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			99.18410	101.474	17.87	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			2,025.48410	1,960.274	17.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			699.02040	749.908	10.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			135.32040	118.708	10.63	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			772.75460	720.677	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			141.37250	147.198	16.14	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,477.67250	1,415.998	16.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			684.01500	734.510	10.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			140.31500	123.310	10.62	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			651.98930	696.670	10.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			611.67070	564.021	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			260.63310	276.435	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			756.93310	705.235	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			87.65100	89.024	18.58	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			2,253.95100	2,187.824	18.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			256.45460	271.877	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			292.34070	259.864	11.34	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			398.63500	427.853	11.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			404.93500	366.653	11.85	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			112.22530	115.582	17.22	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,818.52530	1,754.382	17.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			305.37070	325.221	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			233.44530	204.739	11.04	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			536.48670	574.639	11.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			242.78670	213.439	11.09	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			258.53060	274.143	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			764.83060	712.943	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			486.04070	521.064	11.34	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			683.46810	730.091	10.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			163.26810	142.091	10.71	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			38.13040	36.828	24.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,597.93040	4,528.828	24.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			45.36780	47.228	24.31	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,812.66780	4,746.228	24.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			755.70740	803.693	10.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			173.00740	152.693	10.85	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			819.54230	866.663	10.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			181.84230	160.263	10.94	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			50.56410	50.788	24.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			5,112.86410	5,044.388	24.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			158.81600	154.184	22.26	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			3,266.21600	3,192.584	22.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			370.40340	388.633	14.00	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			897.80340	847.034	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			280.15810	292.044	15.45	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,307.55810	1,250.444	15.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			211.79280	219.516	16.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,799.19280	1,737.916	16.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			512.95370	541.103	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			530.35370	489.503	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			509.48260	537.340	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			536.88260	495.740	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			506.04650	533.605	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			543.44650	502.005	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,006.97000	1,056.754	10.92	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			134.37000	115.154	10.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			742.27980	781.786	11.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			249.67980	220.185	11.06	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			731.37000	770.371	11.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			258.77000	228.771	11.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,038.20390	1,088.527	10.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			125.60390	106.927	10.91	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			189.13500	166.014	10.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			57.47110	57.612	24.05	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,357.67110	5,288.712	24.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			888.93500	934.914	10.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			67.75430	70.511	24.16	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,489.65430	5,423.011	24.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			950.92900	999.271	11.05	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			192.82900	171.771	11.05	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,009.11650	1,057.718	11.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			196.71650	175.518	11.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			68.50540	67.769	24.04	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,906.10540	5,835.569	24.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,773.22300	1,712.913	16.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			25.55390	17.455	12.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			944.43910	990.100	11.26	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			248.53910	224.900	11.26	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			911.85290	956.827	11.30	0.00	0	500
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			265.95290	241.627	11.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			319.12300	328.113	16.75	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,519.39430	2,581.981	12.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			23.49430	16.781	12.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,470.40100	2,532.315	12.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			24.50100	17.115	12.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,421.45390	2,482.655	12.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,069.10290	1,116.468	11.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			202.20290	180.568	11.17	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			855.17840	891.952	11.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			328.27840	296.052	11.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			63.17110	66.960	24.00	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			6,266.27110	6,201.060	24.00	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option										70,752.20	2,000	1,933,766
Total \$ / R										273,726,703.10	26,756	3,101,630
\$ / R MAXI On	12/12/2014	Foreign Exchange Future			11.01590		10.95210			0.00	0	1,742
\$ / R MAXI On	16/03/2015	Foreign Exchange Future			11.19260		11.12640			447,704.00	40	538
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.36120		11.29370			0.00	0	93
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.54160		11.47260			0.00	0	25
Total \$ / R MAXI Future										447,704.00	40	2,398
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Call			26,654.44730	31,884.742	11.97	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	10.72	Put			3,444.44730	2,294.742	11.97	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Call			2,124.06850	2,496.555	12.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.34	Put			40,914.06850	34,906.555	12.71	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Call			2,032.22230	2,381.402	12.77	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.35	Put			41,822.22230	35,791.402	12.77	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Call			1,944.31020	2,271.444	12.82	0.00	0	0
\$ / R MAXI On	12/12/2014	Foreign Exchange Option	11.36	Put			42,734.31020	36,681.444	12.82	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			27,147.18080	23,738.910	11.23	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			22,797.86990	24,924.809	11.72	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			38,157.86990	33,664.809	11.72	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			29,655.71480	32,987.017	11.19	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			26,015.71480	22,727.017	11.19	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			29,188.81780	32,489.971	11.21	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			26,548.81780	23,229.971	11.21	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			28,787.18080	31,998.910	11.23	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			39,499.60520	42,365.495	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			41,129.60520	37,245.495	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			40,260.29550	43,209.733	11.83	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			39,890.29550	36,089.733	11.83	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			39,863.50250	42,785.343	11.85	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			40,493.50250	36,665.343	11.85	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			67,364.52830	62,798.640	13.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			44,337.59530	46,652.287	13.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			68,077.59530	63,492.287	13.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			44,914.47610	47,267.749	13.08	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			66,654.47610	62,107.749	13.08	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			44,624.52830	46,958.640	13.11	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										447,704.00	40	2,818
£ / R	On 02/12/2014	Foreign Exchange Future			17.25400		17.11520			0.00	0	0
£ / R	On 12/12/2014	Foreign Exchange Future			17.28140		17.14220			708,537.40	41	48,310
£ / R	On 23/01/2015	Foreign Exchange Future			17.40120		17.26000			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.54540		17.40210			22,844,110.80	1,302	8,944

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Future			17.79530		17.64980			0.00	0	1,842
£ / R	On	14/09/2015	Foreign Exchange Future			18.06360		17.91610			0.00	0	695
Total £ / R Future											23,552,648.20	1,343	59,791
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Call			63.52050	96.376	9.26	0.00	0	6,000
£ / R	On	02/12/2014	Foreign Exchange Option	17.25	Put			198.32050	92.376	9.26	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Call			44.26480	65.748	11.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.56	Put			462.06480	344.348	11.01	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Call			2.98640	3.617	14.53	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	18.50	Put			1,360.78640	1,222.217	14.53	0.00	0	500
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Put			2,198.21970	2,059.137	18.03	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Call			47.32660	70.143	10.95	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.54	Put			445.12660	328.743	10.95	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Call			0.62120	0.791	17.57	0.00	0	16,000
£ / R	On	12/12/2014	Foreign Exchange Option	19.19	Put			2,048.42120	1,909.391	17.57	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	19.34	Call			0.41970	0.537	18.03	0.00	0	5,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Call			87.50030	126.813	10.35	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.35	Put			295.30030	195.413	10.35	0.00	0	10,000
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Call			45.77210	67.913	10.98	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.55	Put			453.57210	336.513	10.98	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Call			63.63920	93.368	10.66	0.00	0	0
£ / R	On	12/12/2014	Foreign Exchange Option	17.45	Put			371.43920	261.968	10.66	0.00	0	2,500
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,782.83000	3,641.346	18.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			3.20960	2.908	21.37	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,443.20960	4,301.708	21.37	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			3.22300	2.920	21.46	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,463.22300	4,321.720	21.46	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,846.13090	1,708.647	13.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			15.91460	19.606	13.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,855.91460	1,718.406	13.70	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			15.70120	19.369	13.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,865.70120	1,728.169	13.73	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			2.83000	2.546	18.45	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			1,014.53640	886.010	11.28	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			35.94620	43.685	12.02	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,275.94620	1,142.485	12.02	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			29.88210	36.298	12.39	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,399.88210	1,265.098	12.39	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			16.13090	19.847	13.68	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			54.53640	67.210	11.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			61.55710	69.775	13.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,959.45710	1,824.375	13.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,283.92400	2,146.357	14.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			64.34550	73.586	13.64	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,912.24550	1,778.186	13.64	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			62.10270	70.518	13.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,950.00270	1,815.118	13.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			243.28320	191.455	10.68	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			82.48080	96.148	13.32	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,680.38080	1,550.748	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			61.01720	69.147	13.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,968.91720	1,833.747	13.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			46.02400	51.757	14.34	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			833.17250	939.182	10.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			151.07250	113.782	10.50	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			645.38320	736.855	10.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,485.75370	1,368.451	13.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			293.79100	321.780	13.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,493.99100	1,376.480	13.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			292.03630	319.828	13.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,502.23630	1,384.529	13.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			295.55370	323.751	13.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,541.41940	1,424.553	13.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			501.82350	532.818	13.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,525.72350	1,409.218	13.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			499.66550	530.479	13.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,533.56550	1,416.879	13.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			497.51940	528.153	13.69	0.00	0	0
Total £ / R Option											0.00	0	130,604
Total £ / R											23,552,648.20	1,343	190,395
¥ / R	On	12/12/2014	Foreign Exchange Future			0.09307		0.09298			0.00	0	14,263
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09468		0.09458			37,870.80	400	450
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09621		0.09611			0.00	0	25
Total ¥ / R Future											37,870.80	400	14,738
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Call			0.00440	0.004	28.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.12	Put			2,702.30440	2,693.404	28.28	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Call			2.64250	1.310	14.39	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.10	Put			704.94250	694.710	14.39	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Call			0.06890	0.025	21.32	0.00	0	0
¥ / R	On	12/12/2014	Foreign Exchange Option	0.11	Put			1,702.36890	1,693.425	21.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			538.04770	539.275	11.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			80.24770	71.575	11.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			110.98880	105.722	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			653.18880	638.022	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			25.46720	22.830	17.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,567.66720	1,555.130	17.02	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			751.23170	749.832	12.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			140.63170	129.032	12.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			275.66810	267.578	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			665.06810	646.778	14.88	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			112.09450	105.469	17.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,501.49450	1,484.669	17.59	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											37,870.80	400	14,738
€ / R	On	26/11/2014	Foreign Exchange Future			13.65540		13.57610			0.00	0	2,000
€ / R	On	12/12/2014	Foreign Exchange Future			13.68800		13.61030			1,560,432.00	114	73,610
€ / R	On	16/03/2015	Foreign Exchange Future			13.91700		13.83620			0.00	0	34,857
€ / R	On	12/06/2015	Foreign Exchange Future			14.13750		14.05480			0.00	0	7,800
€ / R	On	14/09/2015	Foreign Exchange Future			14.37950		14.29450			0.00	0	266
€ / R	On	11/12/2015	Foreign Exchange Future			14.61770		14.53160			0.00	0	0
Total € / R Future											1,560,432.00	114	118,533
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Call			1.19170	0.082	21.91	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.34	Put			765.09170	684.682	21.91	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Call			1.12470	0.076	22.06	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.35	Put			775.02470	694.676	22.06	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Call			1.06170	0.075	22.30	0.00	0	0
€ / R	On	26/11/2014	Foreign Exchange Option	14.36	Put			784.96170	704.675	22.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Call			197.26280	249.764	11.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.50	Put			86.96280	61.764	11.25	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Call			98.60390	126.882	10.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Call			81.76790	105.233	10.67	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.74	Put			211.46790	157.233	10.67	0.00	0	650
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Call			43.31160	57.173	11.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Call			14.81140	20.567	12.28	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	14.15	Put			554.51140	482.567	12.28	0.00	0	3,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Call			0.69290	0.760	17.43	0.00	0	4,500
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Put			184.72640	133.564	10.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Call			91.55500	117.300	10.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.71	Put			191.25500	139.300	10.55	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Call			0.36910	0.364	18.24	0.00	0	7,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.37	Put			1,760.06910	1,682.364	18.24	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Call			0.04250	0.025	21.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.90	Put			333.01160	269.173	11.30	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Call			29.69960	39.845	11.65	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.99	Put			409.39960	341.845	11.65	0.00	0	4,000
€ / R	On	12/12/2014	Foreign Exchange Option	13.69	Put			178.30390	128.882	10.54	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	13.70	Call			95.02640	121.564	10.51	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	16.30	Put			2,689.74250	2,612.025	21.69	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.15	Put			1,540.39290	1,462.760	17.43	0.00	0	0
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Call			0.46150	0.473	17.95	0.00	0	25,000
€ / R	On	12/12/2014	Foreign Exchange Option	15.29	Put			1,680.16150	1,602.473	17.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			91.73060	101.292	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,195.53060	1,124.292	13.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			90.79060	100.220	13.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,204.59060	1,133.220	13.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			86.27540	95.059	13.78	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			82.04060	90.222	13.92	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,295.84060	1,223.222	13.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			263.01280	296.051	11.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			446.81280	399.051	11.18	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			64.71540	71.536	14.55	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			62.57970	69.333	14.62	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,536.37970	1,462.333	14.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			89.86450	99.159	13.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,213.66450	1,142.159	13.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			59.19440	65.406	14.71	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,250.07540	1,178.059	13.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			50.77180	55.644	14.98	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,714.57180	1,638.644	14.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			66.93360	73.679	14.46	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,480.73360	1,406.679	14.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			573.81060	634.742	10.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,508.51540	1,434.536	14.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			137.61060	117.742	10.28	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			344.56930	391.035	10.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			308.36930	274.035	10.75	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			269.53970	303.363	11.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			433.33970	386.363	11.13	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,582.99440	1,508.406	14.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			179.62530	190.043	14.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,534.82530	1,462.543	14.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			186.45130	197.660	14.39	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,481.65130	1,410.160	14.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,517.05850	1,445.036	14.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			180.73540	191.284	14.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,525.93540	1,453.784	14.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			821.43940	887.219	10.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			166.63940	149.719	10.32	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			181.85850	192.536	14.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,324.73740	1,264.469	14.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			362.85810	387.970	13.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,308.35810	1,248.470	13.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			361.04110	385.962	13.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,316.54110	1,256.462	13.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			359.23740	383.969	14.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,007.22300	1,069.460	11.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			375.62300	351.760	11.15	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			595.88960	633.231	13.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,054.28960	1,005.531	13.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			593.23600	630.368	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,061.63600	1,012.668	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			590.59910	627.523	13.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,068.99910	1,019.823	13.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			327.32670	343.784	16.11	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,295.72670	2,226.084	16.11	0.00	0	0
Total € / R Option											0.00	0	217,715
Total € / R											1,560,432.00	114	336,248
AU\$ / R	On	12/12/2014	Foreign Exchange Future			9.49430		9.50660			0.00	0	12,518
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.57810		9.58980			0.00	0	15,047
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.66160		9.67230			0.00	0	3,825
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.75190		9.76220			0.00	0	600
Total AU\$ / R Future											0.00	0	31,990
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Call			11.85100	9.253	10.57	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Call			40.14940	33.142	9.18	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.61	Put			143.54940	148.842	9.18	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Call			109.19330	97.385	8.71	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Put			128.88710	133.550	9.03	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Call			42.74190	35.422	9.10	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.60	Put			136.14190	141.122	9.10	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Put			1,243.52170	1,255.807	18.02	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Call			0.09900	0.088	18.35	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.80	Put			1,293.49900	1,305.788	18.35	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.80	Put			305.25100	314.953	10.57	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Call			2.58920	1.996	12.48	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.05	Put			545.98920	557.696	12.48	0.00	0	0
AU\$ / R	On	12/12/2014	Foreign Exchange Option	10.75	Call			0.12170	0.107	18.02	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.45	Put			52.59330	53.085	8.71	0.00	0	201
AU\$ / R	On	12/12/2014	Foreign Exchange Option	9.59	Call			45.48710	37.849	9.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			486.52200	492.969	10.21	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			74.63000	69.438	10.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			494.83000	501.338	10.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			78.05240	72.739	10.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			478.25240	484.639	10.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			76.32200	71.069	10.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			703.50270	707.369	11.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			134.01320	127.213	11.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			711.71320	715.613	11.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			132.24780	125.484	11.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			719.94780	723.884	11.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			135.80270	128.969	11.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			215.32640	205.888	12.38	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			813.12640	813.988	12.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			219.41550	209.936	12.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			797.21550	798.036	12.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			217.35780	207.898	12.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			805.15780	805.999	12.36	0.00	0	0
Total AU\$ / R Option											0.00	0	1,005
Total AU\$ / R											0.00	0	32,995
CAD/ R	On	12/12/2014	Foreign Exchange Future			9.77910		9.74720			0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.91220		9.87880			0.00	0	100
Total CAD/ R Future											0.00	0	100
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Call			19.10490	22.792	10.55	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	9.99	Put			261.90490	233.692	10.55	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Call			17.93110	21.403	10.61	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.00	Put			270.73110	242.303	10.61	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Call			16.82750	20.094	10.67	0.00	0	0
CAD/ R	On	12/12/2014	Foreign Exchange Option	10.01	Put			279.62750	250.994	10.67	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			135.85320	144.892	10.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			347.05320	322.692	10.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			133.14050	141.980	10.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			354.34050	329.780	10.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			130.48300	139.129	10.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			361.68300	336.929	10.14	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	100
CF CANDCO	n	12/12/2014	Foreign Exchange Future			0.06690		-0.04510			0.00	0	1,942
Total CF CANDO CAFC Future											0.00	0	1,942
Total CF CANDO CAFC											0.00	0	1,942
CF CANDCO	n	12/12/2014	Foreign Exchange Future			821.65900		762.11520			0.00	0	26,600
Total CF CANDO CAFE Future											0.00	0	26,600
Total CF CANDO CAFE											0.00	0	26,600
CF CANDCO	n	12/12/2014	Foreign Exchange Future			921.63090		862.01520			0.00	0	1,735
Total CF CANDO CAFH Future											0.00	0	1,735
Total CF CANDO CAFH											0.00	0	1,735
CF CANDCO	n	12/12/2014	Foreign Exchange Future			425.11960		-492.86630			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFJ Future								0.00	0	0
Total CF CANDO CAFJ								0.00	0	0
CF CANDOOn 12/12/2014 Foreign Exchange Future			721.82590		662.51140			0.00	0	1,871
Total CF CANDO CAFK Future								0.00	0	1,871
Total CF CANDO CAFK								0.00	0	1,871
CF CANDOOn 02/12/2014 Foreign Exchange Future			10,000.00000		10,000.00000			0.00	0	10
Total CF CANDO CAFY Future								0.00	0	10
Total CF CANDO CAFY								0.00	0	10
CHF / R On 12/12/2014 Foreign Exchange Future			11.37930		11.32470			0.00	0	6,632
CHF / R On 16/03/2015 Foreign Exchange Future			11.57690		11.52010			0.00	0	2,308
Total CHF / R Future								0.00	0	8,940
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Call			3.11690	3.107	16.01	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.24	Put			918.41690	863.807	16.01	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Call			3.03050	3.014	16.09	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.25	Put			928.33050	873.714	16.09	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Call			2.94700	2.924	16.16	0.00	0	0
CHF / R On 12/12/2014 Foreign Exchange Option	12.26	Put			938.24700	883.624	16.16	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			42.67010	43.155	15.44	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,512.57010	1,456.255	15.44	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			42.18370	42.658	15.47	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,522.08370	1,465.758	15.47	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			41.70510	42.168	15.50	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,531.60510	1,475.268	15.50	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,940
CNH / R On 12/12/2014 Foreign Exchange Future			1.78670		1.78420			0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Future			1.80080		1.79800			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Put			87.97510	76.955	11.44	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Call			485.43200	505.344	11.87	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.74	Put			43.43200	38.344	11.87	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Call			404.59760	421.840	11.66	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.75	Put			62.59760	54.840	11.66	0.00	0	0
CNH / R On 12/12/2014 Foreign Exchange Option	1.76	Call			329.97510	343.955	11.44	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			439.04760	422.110	10.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			379.45280	389.331	10.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			499.45280	481.331	10.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			468.27180	480.285	10.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			388.27180	372.285	10.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			419.04760	430.110	10.71	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	12/12/2014	Foreign Exchange Future			0.12190		0.12150			0.00	0	9
Total KES / R Future											0.00	0	9
Total KES / R											0.00	0	9
NGN / R	On	12/12/2014	Foreign Exchange Future			0.06200		0.06170			0.00	0	17
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05780		0.05820			0.00	0	56,400
Total NGN / R Future											0.00	0	56,417
Total NGN / R											0.00	0	56,417
QUANTO €	On	12/12/2014	Foreign Exchange Future			1.24260		1.24270			0.00	0	110
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24340		1.24360			0.00	0	0
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24440		1.24450			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	310
Total QUANTO € / \$											0.00	0	310
RAIN	On	12/12/2014	Foreign Exchange Future			20,467.13000		20,378.17000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Future			4.93290		4.92120			0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.91230		4.89960			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Call			9.62260	9.060	5.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.98	Put			68.42260	56.160	5.95	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Call			8.09510	7.545	6.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	4.99	Put			76.89510	64.645	6.15	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Call			6.81320	6.304	6.35	0.00	0	0
TRY / R	On	12/12/2014	Foreign Exchange Option	5.00	Put			85.61320	73.404	6.35	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			38.28710	40.550	6.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			128.68710	118.250	6.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			35.97600	37.986	6.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			136.37600	125.686	6.73	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			33.80860	35.581	6.79	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			144.20860	133.281	6.79	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/12/2014	Foreign Exchange Future			1.74880		1.71920			0.00	0	13
Total ZMW / R Future											0.00	0	13
Total ZMW / R											0.00	0	13
Total Futures											299254605.90	26,653	1,493,261
Total Options											70752.20	2,000	2,283,510
Grand Total:											299,325,358.10	28,653	3,776,771